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Asymptotic statistical theory of overtraining and cross-validation

Amari, S. Murata, N. Muller, K.-R. Finke, M. Yang, H.H.

RIKEN, Inst. of Phys. & Chem. Res., Saitama, Japan;

This paper appears in: [Neural Networks, IEEE Transactions on](#)

Publication Date: Sept. 1997

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ISSN: 1045-9227

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Abstract

A statistical theory for overtraining is proposed. The analysis treats general realizable stochastic networks, trained with Kullback-Leibler divergence in the asymptotic case of a large number of examples. It is shown that the asymptotic gain in the generalization error is small if we permit even if we have access to the optimal stopping time. Based on the cross-validation stopping ratio the examples should be divided into training and cross-validation sets in order to obtain performance. Although cross-validated early stopping is useless in the asymptotic region, the generalization error in the nonasymptotic region. Our large scale simulations done on agreement with our analytical findings

Index Terms**Inspe****Controlled Indexing**

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Author Keywords

Not Available

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